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15X-100-T-0001-11
Contract Number AD00100-7-00000
JUN 1981

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10 Johnson, Ben

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Principal Investigator: Dr. C. B. Chen

The report of the statistics and probability approach to the problem of civil concern on microtremor studies is acknowledged.

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AN IMAGE PROCESSING SOFTWARE PACKAGE

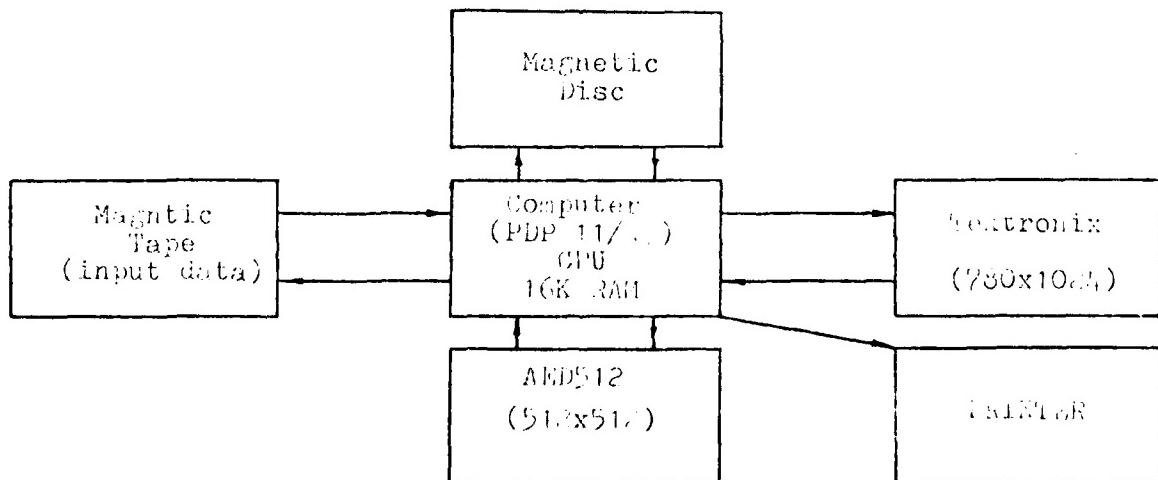
Chihsun, Yen

1. Introduction

Modern technology utilizes all types of pictures, or images, as sources of information for interpretation and analysis. These may be portions of the earth's surface viewed from an orbiting satellite or reconnaissance plane, the inner composition of a complex organic structure seen with the aid of X-rays or microscope. The proliferation of the pictorial data bases has created the need for a vision-based automation that can rapidly, accurately, and cost effectively extract the useful information contained in images. These requirements are being met through the new technology of image processing. The purpose of this report is to introduce the utilities that we have for using image processing and computer results by using some basic image processing functions. A software package is developed and described in detail in the report.

1.1 Utilities

The whole system used to produce the results described herein is shown in the Block Diagram.



A mini-computer (DEC 11/45) with a magnetic disc memory for the storage of pictures receives input data from the magnetic tape. Output data in the form of processed images are stored in the magnetic disc files and displayed on the Tektronix terminal with 2-level or on the AED-12 terminal with the color 16-level or on the printer with 16-level. Control of the image processing functions is made through the Tektronix or AED-12 keyboards. Data and reports are printed on the printer or displayed on the screens.

1.2 Data sources

- The principal image data are provided by
- i Alabama data base (infrared images)
 - ii USC data base
 - iii Reconnaissance images
 - iv Topographic images

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1.3 How to used this package?

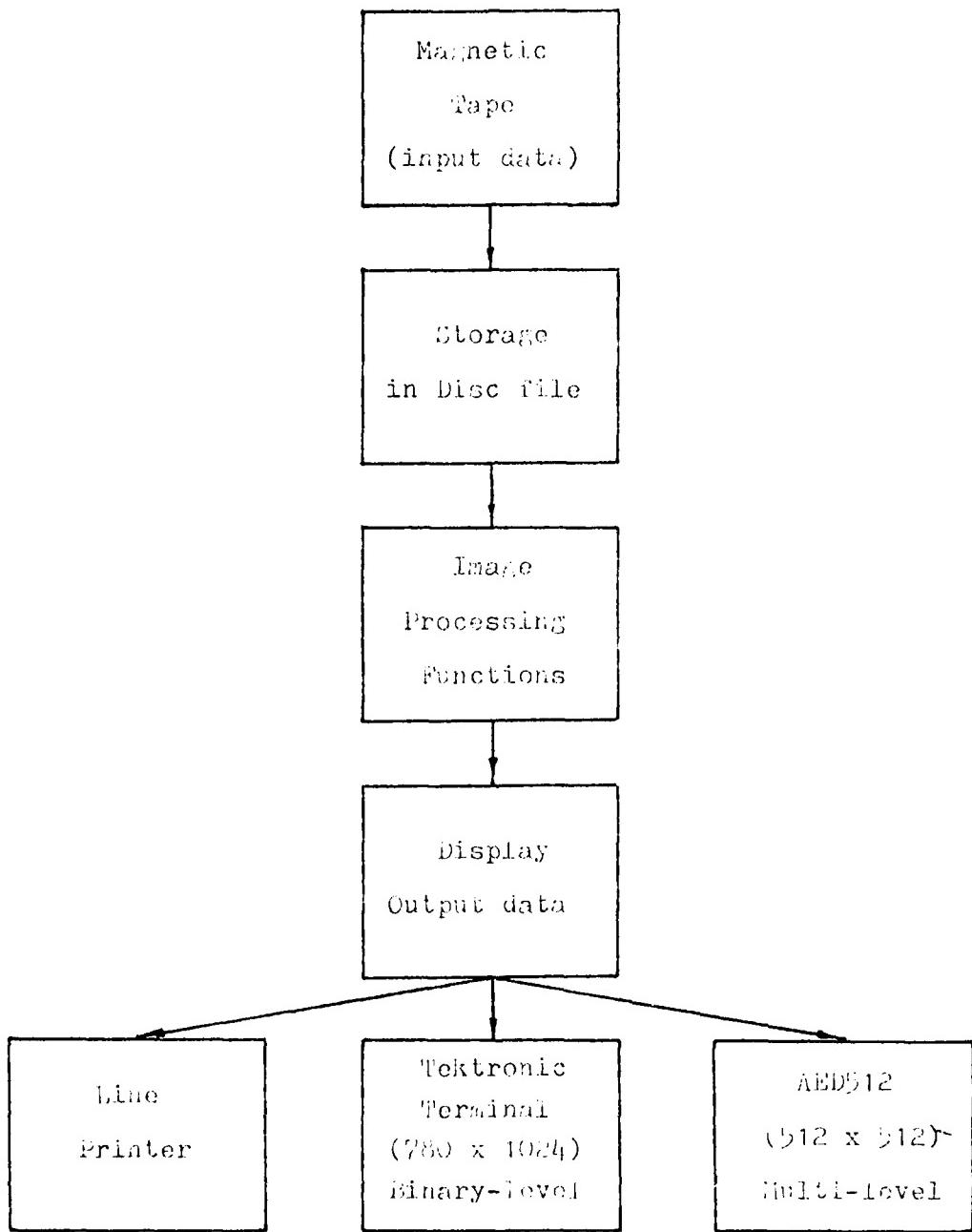
All the program listings are in the Appendix. Next page block diagram is shown how to used this package.

1.4 Some basic image processing functions

a. histogram Equalization (1,2)

For many classes of images, in general, the ideal distribution of gray levels is a uniform distribution. An uniform distribution of gray levels makes equal use of each quantization level and tends to enhance low-contrast information. To use this transformation we may

- i compute the histogram of the image gray level values,



ii add up the histogram values to obtain a distribution curve, $\pi(x)$

iii use this distribution curve for the gray level transformation $G = T(f)$

where G : transferred gray level value

T : transformation symbol

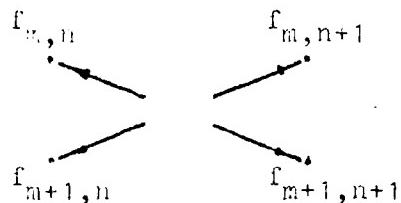
f : original gray level value

b. Robert Gradient Operator (3)

$$d_1 = f_{m,n} - f_{m+1,n+1}$$

$$d_2 = f_{m+1,n} - f_{m,n+1}$$

$$G(m,n) = (d_1^2 + d_2^2)^{\frac{1}{2}}$$



where $f_{m,n}$ is the gray level of point (m,n) ,

$G(m,n)$ is Robert gradient of point (m,n) .

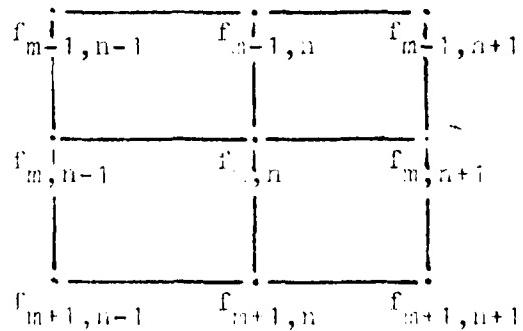
c. Sobel Operator (3)

$$d_X = (f_{m-1,n-1} + 2f_{m,n-1} + f_{m+1,n-1}) - (f_{m-1,n+1} + 2f_{m,n+1} + f_{m+1,n+1})$$

$$d_Y = (f_{m+1,n-1} + 2f_{m+1,n} + f_{m+1,n+1}) - (f_{m-1,n-1} + 2f_{m-1,n} + f_{m-1,n+1})$$

$$S(m,n) = (d_X^2 + d_Y^2)^{\frac{1}{2}}$$

where $S(m,n)$ is Sobel gradient of point (m,n) .



a. Modified gradient (4)

A modification of the conventional gradient operations for the first derivative is called modified gradient. Consider a 16-point array

$$\begin{array}{cccc} A & F & G & D \\ B & P & H & \\ I & J & K & L \\ M & N & O & P \end{array}$$

The modified gradient is defined as

$$\sqrt[4]{abcd}$$

where

$$a = |F - I| + |J - G|$$

$$b = |A - I| + |M - D|$$

$$c = |B - O| + |I - H|$$

$$d = |C - N| + |E - L|$$

e. Masks (5)

Two-dimensional discrete differentiation can be performed by convolving the original image with the compass gradient masks shown in Fig. A. The compass names indicate the slope direction of maximum response. The gradient image is obtained by taking the magnitude of the output of that mask.

<u>Direction of Gradient</u>	<u>Prewitt Masks</u>	<u>Kirsch Masks</u>	<u>Three-level Simple Masks</u>	<u>Five-level Simple Masks</u>
North	$\begin{bmatrix} 1 & 1 & 1 \\ 1 & -2 & 1 \\ -1 & -1 & -1 \end{bmatrix}$	$\begin{bmatrix} 5 & 5 & 5 \\ -3 & 0 & -5 \\ -3 & -5 & -5 \end{bmatrix}$	$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ -1 & -1 & -1 \end{bmatrix}$	$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ -1 & -2 & -1 \end{bmatrix}$
Northwest	$\begin{bmatrix} 1 & 1 & 1 \\ 1 & -2 & -1 \\ 1 & -1 & -1 \end{bmatrix}$	$\begin{bmatrix} 5 & 5 & -5 \\ 5 & 0 & -5 \\ -3 & -3 & -5 \end{bmatrix}$	$\begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & -1 \\ 0 & -1 & -1 \end{bmatrix}$	$\begin{bmatrix} 2 & 1 & 0 \\ 1 & 0 & -1 \\ 0 & -1 & -2 \end{bmatrix}$
West	$\begin{bmatrix} 1 & 1 & -1 \\ 1 & -2 & -1 \\ 1 & 1 & -1 \end{bmatrix}$	$\begin{bmatrix} 5 & -3 & -5 \\ 5 & 0 & -5 \\ 5 & -3 & -5 \end{bmatrix}$	$\begin{bmatrix} 1 & 0 & -1 \\ 1 & 0 & -1 \\ 1 & 0 & -1 \end{bmatrix}$	$\begin{bmatrix} 1 & 0 & -1 \\ 2 & 0 & -2 \\ 1 & 0 & -1 \end{bmatrix}$
Southwest	$\begin{bmatrix} 1 & -1 & -1 \\ 1 & -2 & -1 \\ 1 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} -3 & -5 & -5 \\ 5 & 0 & -5 \\ 5 & 5 & -5 \end{bmatrix}$	$\begin{bmatrix} 0 & -1 & -1 \\ 1 & 0 & -1 \\ 1 & 1 & 0 \end{bmatrix}$	$\begin{bmatrix} 0 & -1 & -2 \\ 1 & 0 & -1 \\ 2 & 1 & 0 \end{bmatrix}$
South	$\begin{bmatrix} -1 & -1 & -1 \\ 1 & -2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} -3 & -3 & -3 \\ -3 & 0 & -3 \\ 5 & 5 & 5 \end{bmatrix}$	$\begin{bmatrix} -1 & -1 & -1 \\ 0 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} -1 & -2 & -1 \\ 0 & 0 & 0 \\ 1 & 2 & 1 \end{bmatrix}$
Southeast	$\begin{bmatrix} -1 & -1 & 1 \\ -1 & -2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} -3 & -3 & -3 \\ -3 & 0 & 5 \\ -3 & 5 & 5 \end{bmatrix}$	$\begin{bmatrix} -1 & -1 & 0 \\ -1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} -2 & -1 & 0 \\ -1 & 0 & 1 \\ 0 & 1 & 2 \end{bmatrix}$
East	$\begin{bmatrix} -1 & -1 & 1 \\ -1 & -2 & 1 \\ -1 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} -3 & -3 & 5 \\ -3 & 0 & 5 \\ -3 & -3 & 5 \end{bmatrix}$	$\begin{bmatrix} -1 & 0 & 1 \\ -1 & 0 & 1 \\ -1 & 0 & 1 \end{bmatrix}$	$\begin{bmatrix} -1 & 0 & 1 \\ -2 & 0 & 2 \\ -1 & 0 & 1 \end{bmatrix}$
Northeast	$\begin{bmatrix} 1 & 1 & 1 \\ -1 & -2 & 1 \\ -1 & -1 & 1 \end{bmatrix}$	$\begin{bmatrix} -3 & 5 & 5 \\ -3 & 0 & 5 \\ -3 & -5 & -5 \end{bmatrix}$	$\begin{bmatrix} 0 & 1 & 1 \\ -1 & 0 & 1 \\ -1 & -1 & 0 \end{bmatrix}$	$\begin{bmatrix} 0 & 1 & 2 \\ -1 & 0 & 1 \\ -2 & -1 & 0 \end{bmatrix}$

Fig. A

f. Unsharp masking (2)

$$G(m,n) = f(m,n) - F(m,n)$$

where the function $F(m,n)$ is a local average, for example,

$$F(m,n) = \frac{1}{3} \sum_{i=-1}^1 \sum_{j=-1}^1 f(m+i, n+j), \quad i+j \neq 0$$

g. First order linear model (6)

A first-order autoregressive image model can be written as

$$f(m,n) - \mu_c = \beta_c((f(m-1,n) - \mu_c) + (f(m,n-1) - \mu_c)) + \eta(m,n)$$

$$m = 1, 2, \dots, M$$

$$n = 1, 2, \dots, N$$

where, $\eta(m,n)$ is an uncorrelated Gaussian white noise process, and μ_c is the sample mean. Rearrange the above equation to get

$$f(m,n) = \alpha_c + \beta_c(f(m-1,n) + f(m,n-1)) + \eta(m,n)$$

where,

$$\alpha_c = (1 - 2\beta_c)\mu_c$$

Define

$$G(m,n) = f(m-1,n) + f(m,n-1)$$

Thus

$$f(m,n) = \alpha_c + \beta_c G(m,n) + \eta(m,n)$$

The least mean square estimator (also the maximum likelihood estimator because of Gaussian assumption (6)) is given by

$$\hat{\alpha} = \frac{\sum_m \sum_n G(m,n)f(m,n)}{\sum_m \sum_n (G(m,n))^2}$$

$$\hat{\alpha} = \bar{f} - \bar{G}\bar{f}$$

where

$$F = \frac{\sum_m \sum_n f(m, n)}{MN}$$

$$G = \frac{\sum_m \sum_n g(m, n)}{MN}$$

and

$\hat{b} = \hat{\beta}_c$ = the estimator of β_c

$\hat{a} = \hat{\alpha}_c$ = the estimator of α_c

h. The Kalman filter (?)

The signal model of the Kalman filter is

$$X_{K+1} = F_K X_K + G_K \mathcal{W}_K$$

$$Z_K = Y_K + V_K = H_K^T X_K + V_K$$

where, X_0 , $\{\mathcal{W}_K\}$, and $\{V_K\}$ are jointly Gaussian and mutually independent; X_0 is Gaussian distributed with mean \bar{X}_0 and covariance P_0 respectively; $\{V_K\}$ is zero mean with covariance $R_K \boldsymbol{\delta}_{KK}$; $\{\mathcal{W}_K\}$ is zero mean with covariance $\Omega_K \boldsymbol{\delta}_{KK}$.

The filter equations of the Kalman filter is given by

$$\hat{X}_{K+1/K} = (F_K - K_{K/K} H_K^T) \hat{X}_{K/K-1} + K_{K/K} Z_K$$

$$\hat{X}_{0/K-1} = \hat{X}_0$$

$$K_K = F_K \boldsymbol{\Sigma}_{K/K-1} H_K (H_K^T \boldsymbol{\Sigma}_{K/K-1} H_K + R_K)^{-1}$$

$$\begin{aligned} \boldsymbol{\Sigma}_{K/K-1} &= F_K \{ \boldsymbol{\Sigma}_{K/K-1} - \boldsymbol{\Sigma}_{K/K-1} H_K (H_K^T \boldsymbol{\Sigma}_{K/K-1} H_K + R_K)^{-1} H_K \\ &\quad \boldsymbol{\Sigma}_{K/K-1} \} F_K^T + G_K \Omega_K G_K^T \end{aligned}$$

$$\boldsymbol{\Sigma}_{0/K-1} = P_0$$

$$\hat{x}_{K/K} = \hat{x}_{K/K-1} + \Sigma_{K/K-1} h_K^T (\Sigma_{K/K-1} h_K + R_K)^{-1}$$

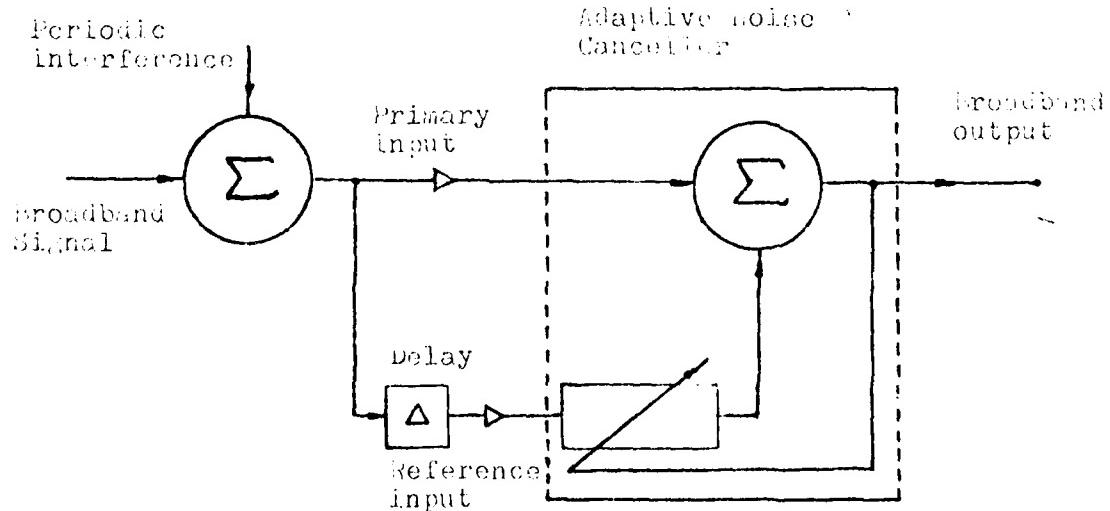
$$(x_K - h_K \hat{x}_{K/K-1})$$

$$\Sigma_{K/K} = \Sigma_{K/K-1} - \Sigma_{K/K-1} h_K^T (\Sigma_{K/K-1} h_K + R_K)^{-1} h_K \Sigma_{K/K-1}$$

The Kalman filter above gives a set of recursive equations for estimating the state of a linear dynamic system. However, the Kalman filter requires a priori knowledge of all the system and noise parameters, which must be identified before using the filter. The following are useful suggestions for implementation:
(Assume K = 1)

- 1. F_K , G_K , and H_K can be set as unity
 - 2. If the variance of additive noise is known or can be estimated, then, set the value of R_K to be the variance.
 - 3. Ω_K is the system noise, and should be set to a value which is of the order of R; otherwise the filtered results may be undesirable. Usually, $R_K > \Omega_K$.
- i. Adaptive Noise Cancelling Filter (3)

Cancelling periodic interference without an external reference source model is



The input signal vector X_j is defined as

$$X_j \triangleq \begin{bmatrix} x_{0j} \\ x_{1j} \\ \vdots \\ \vdots \\ x_{nj} \end{bmatrix}$$

The weight vector is

$$W = \begin{bmatrix} w_0 \\ w_1 \\ \vdots \\ \vdots \\ w_n \end{bmatrix}$$

where w_0 is the bias weight

The output y_j is

$$y_j = X_j^T W + w_0$$

The error e_j is defined as the difference between the desired response d_j and the actual response y_j .

$$e_j = d_j - y_j = d_j - X_j^T W$$

Expanding the last equation obtains

$$e_j^2 = d_j^2 - 2d_j X_j^T W + W^T X_j X_j^T W$$

Taking the expected value of both sides yields

$$E[e_j^2] = E[d_j^2] - 2E[d_j X_j^T W] + E[W^T X_j X_j^T W]$$

defining the vector r as the cross-correlation between the desired response and X vector then yields

$$r \triangleq E[X_j d_j]$$

The input correlation matrix R is defined as

$$R \triangleq E[X_j X_j^T]$$

The mean-square error can thus be expressed as

$$E[e_j^2] = E[a_j^2] - 2\Gamma^T \theta + \Gamma^T \Gamma.$$

The gradient ∇ of the error function is obtained by

$$\nabla \stackrel{\Delta}{=} -2\Gamma + 2\Gamma \Gamma$$

and the gradient estimate is

$$\hat{\nabla}_j = -\epsilon e_j k_j$$

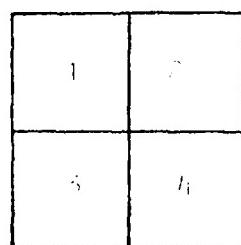
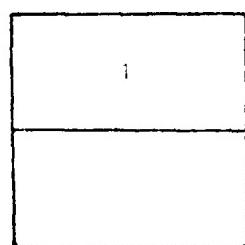
and

$$\theta_{j+1} = \theta_j + \mu \epsilon e_j k_j$$

where μ is the factor that controls stability and rate of convergence.

2. Experiments

Currently, we can display binary-level pictures on the Tektronix terminal and 16-level pictures on the AEDB12 terminal. In this report, all the pictures are displayed on the AEDB12 terminal except histogram figures. A reconnaissance image with a tank, a USC image with a cave, and a topographic image with a roadway are being used to demonstrate the capabilities of this package. Table 1 describes the number sequence of sub-pictures of figures 1, 2 & 3.



1	2
3	4
5	6

Table 1

Figure 1a,c is original reconnaissance image with a tank.

Figure 1a.1 to equalized result. The histograms of Figure 1a are shown in the figure 1b. Figure 1c is the results of using Prewitt masks, Kirsch masks, three-level simple masks and five-level simple masks, respectively. The results of using Robert gradient operator, Sobel operator and modified gradient operator are shown in the figure 1d.2,3 & 4, respectively. Figure 1d.1 is original image. Figure 1e is the equalized results of Figure 1d except original image. Figure 1f.3-6 is the computer results of using 1st order ARMA model, Adaptive filter, Kalman filter with horizontal processing, and Kalman filter with vertical processing, respectively. Figure 1f.1 is original image. Figure 1f.2 is additive white Gaussian noise with variance 15 and zero mean. The histograms of Figure 1f are shown in the Figure 1g. The sequence of Figure 2 is same as Figure 1 except that the scene is the topographic image with a roadway and the variance of additive noise is 30. Almost the sequence of Figure 3 is also same as Figure 1 except that the scene is the USC image with a cave and the Figure 3c is the computer results of using unsharp masking technique.

3. Conclusion Remarks

Currently, we can only display 16-level pictures with any color, for example, figure 2. In the next couple weeks, additional memory planes will be added to the AEDB12 terminal to display all 256 gray levels and the full color pictures. We also plan to add more advanced image processing functions in this package in the near future.

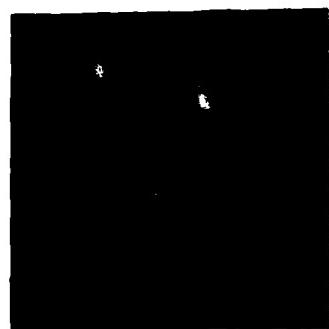


Fig. B

4. Acknowledgments

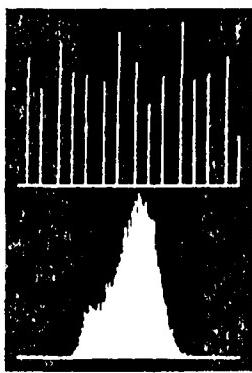
I would like to express my sincere thanks to Professor Peng-Fei Li for his suggestion in the adaptive noise cancelling filter.

Reference:

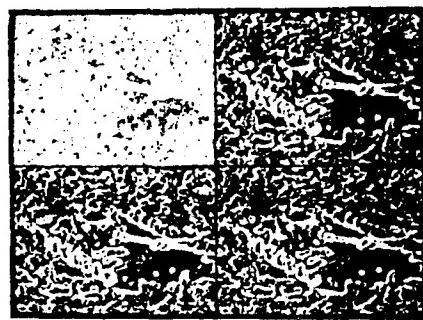
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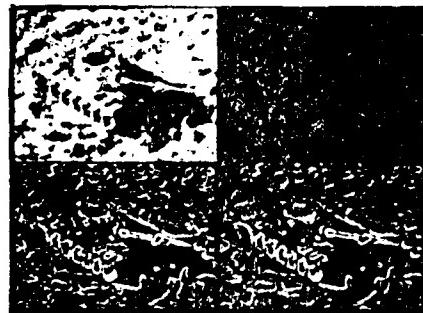
1a



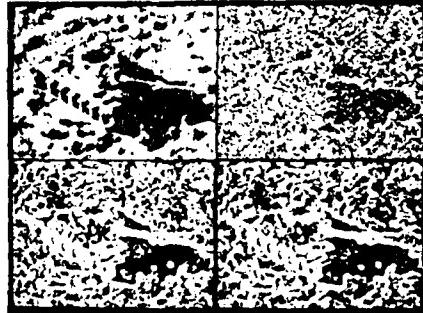
1B



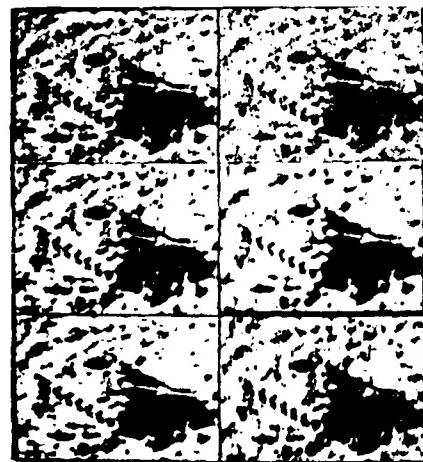
1c



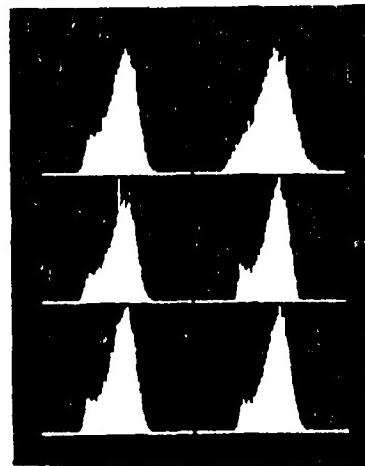
1d



1e



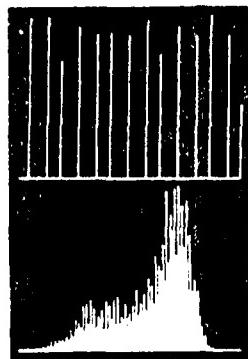
1f



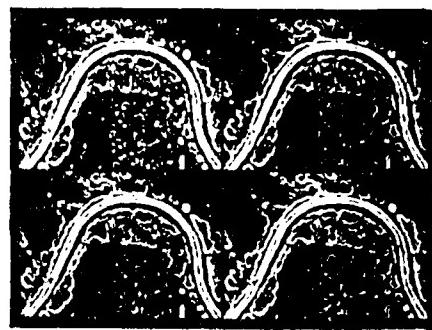
1g



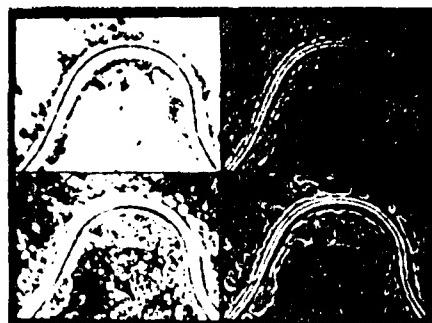
2a



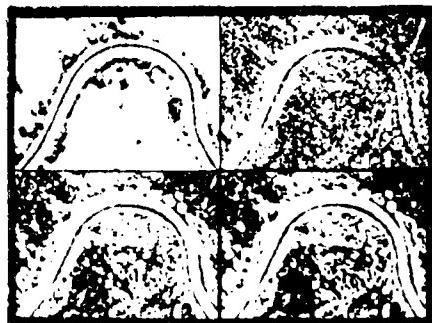
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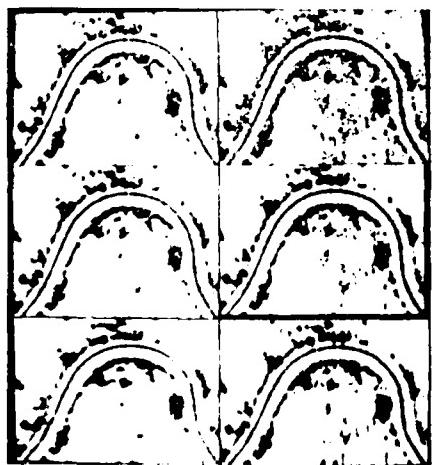
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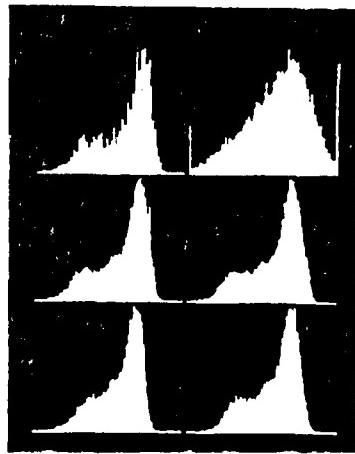
2d



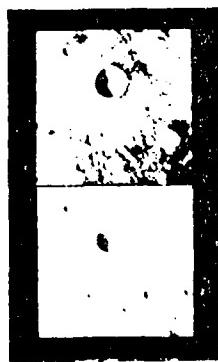
2e



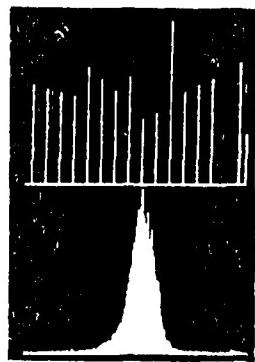
2f



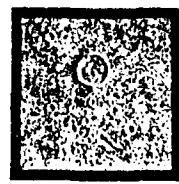
2g



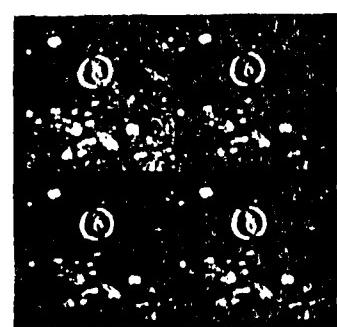
3a



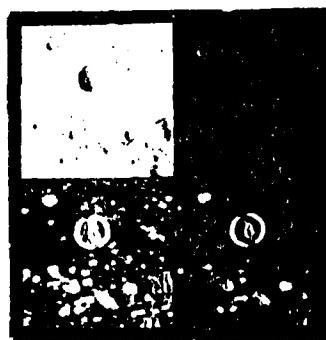
3b



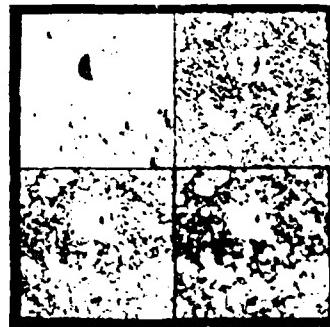
3c



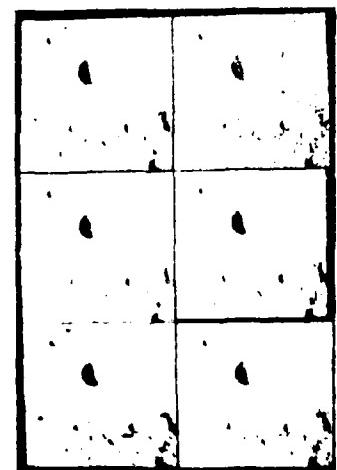
3d



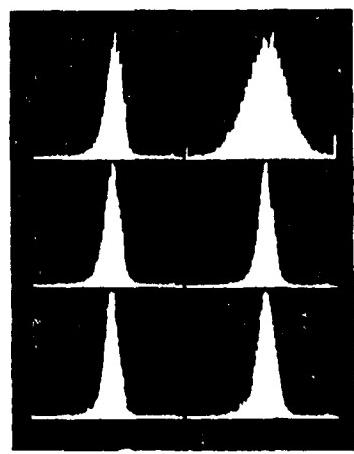
3e



3f



3g



3h

Appendix:

A.1 Introduction

The computer programs listed in this appendix were coded in FORTRAN on the IBM-11/45 Minicomputer system monitored under RI-11 operating system.

A.2 Programs

I STORAG.FOR

To store the image from Magnetic tape to disc file.

II FMXMIN.FOR

To find out the maximum and minimum from a file.

III DISPLAY.FOR

To display the image on the AED512 terminal.

IV SETCOL.FOR

For set color table of AED512.

V HISTOG.FOR

To compute the histogram curve of a file and display on the Tektronix terminal.

VI ROBERT.FOR

The Robert gradient operator.

VII SIBEL.FOR

The Sobel operator.

VIII MODGRD.FOR

The modified gradient operator

IX EQ.FOR

The histogram equalization function.

- X PREWIT.FOR
The Prewitt masks.
- XI LOCAL.FOR
The unsharpening masks function.
- XII THSHD.FOR
The simple thresholding function.
- XIII ANOS.FOR
The adding Gaussian noise function.
- XIV ALPHA.FOR
To compute coefficients for 1st order ARMA model.
- XV ARMA.FOR
The 1st order ARMA model
- XVI KALMAN.FOR
The Kalman filter for horizontal processing.
- XVII VR.FOR
The Kalman filter for vertical processing.
- XVIII ADPT.FOR
The adaptive noise cancelling filter.

1.

11.

```

C      NAME: FAXFHI.FOR
C      PAPER: 400 LPI C. YEN
C      DATE: JULY 19, 1981
C
C      INTEGER I(10x4)
C      WRITE(5,5)
C      PRINT(5X,'I/P NOH,NOI,NOF')
C      READ(5,10)NOH,NOI,NOF
C      PRINT(5X)
C      DATA(5)
C      DATA FILE NOF(NOH,.NOP,1,1,K)
C      DATA(1)
C      READ(1,1)FILE(F)
C      F(KK),KK=1,NOF
C      IMAX=F(1)
C      IMIN=F(1)
C      DO 40 I=1,NOI
C      41: B=1
C      READ(B,41)F(K),K=1,NOI
C      DO 50 J=1,NOP
C      IF(F(J).GT.IMAX)IMAX=F(J)
C      IF(F(J).LT.IMIN)IMIN=F(J)
C      GO TO 41
C      CONTINUE
C      WRITE(5,5)IMAX,IMIN
C      STOP//5X,210
C      END

```

III.

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C
C      SUBR: ADRBLK.FOR
C      DATE: 10-OCT-67 C. YEN
C      DATE: NOV 25, 1961
C
C      LPRINT F(10,5)
C      READ(5,10)
10     FORMAT(//5X,'I/P ROL,ROP,ROT,IX,IY,MN,FMIN//')
      MN=1,5)ROL,ROP,ROT,IX,IY,MN,FMIN
      FORMAT(10,112.5)
      DEFINT ROL,ROP,0,LIN,0
      IX=IX
      IY=IY
      CALL GRMOD
      DO 40 I=1,NL
      LIN=-I
      READ(5,11)F(K),K=1,101
      DO 30 J=1,10P
      ICOLOR=10*((FLO(F(J))-FMIN)*11./MN.)
      CALL MTRGB(1IX,IY,ICOLOR)
      IX=IX+1
30     CONTINUE
      IX=IX
      IY=IY-1
40     CONTINUE
      CALL ARMOD
      CALL ARMD
      CALL ARMF
      END

```

IV.

```

C
C      SUBR: ADRBLK.FOR
C      DATE: 10-OCT-67 C. YEN
C      DATE: NOV 25, 1961
C
C      SUBR: RATIO(10,5),RATIO(3)
C      DATA 10
10     FORMAT(//1X,'ENTER 3 LEVELS FOR INTENSITY LEVELS OF RED,
      1 GREEN, 1 BLUE ://)
      READ(5,10)
      10FORMAT(10,(RATIO(K),K=1,3))
      FORMAT(312.5)
      RMAX=RATIO(1)
      DO 30 I=1,5
      IF(RATIO(I).GT.RMAX)RMAX=RATIO(I)
30     CONTINUE
      DATA 10 I=1,3
      RATIO(1)=RATIO(1)/RMAX
      10FORMAT(312.5)
      RFORMAT(//1X,'ENTER N WHICH IS 10 DEK OF MNISTE, AND K IS
      1 TO 3 FOR INTENSITY LEVELS!//)
      ACCEPT 60,I

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60      FORMAT(1B)
       IY(I,J,K)=1
       IY(I,J+1,K)=1
       IY(I,J-1,K)=1
       IY(I,J,K)=1
       DO 90 I=1,5
       DO 90 J=1,5
       DO 90 K=1,10
       K=(J-1)*10+K
60      IY(I,K)=1-NF(.5*AT10(I)+.5*(J-1))
70      IY(I,K)=1-NF(.5*AT10(I)+.5*(J-1))
80      CONTINUE
90      CONTINUE
      TYPE 100
100     FORMAT(/12A,1I6)          C.R.E.M.           MM.//)
      TYPE 110,(1RG(1,J),J=1,5),I=1,16)
110     FORMAT(1A,3I15)
      ACCEPT 120,JUNK
120     FORMAT(1A)
      CALL GROUT
      DO 130 J=1,16
130     CALL COFTAB(J-1,1RG(1,1),1RG(1,2),1RG(1,3))
      CONTINUE
      CALL AIRD
      CALL ISLL
      CALL EXIT
      END

```

V.

```

C
C      NAME: H1.PCG.FOR
C      BY: MRT C. YEN
C      DATE: 04/12/81, 1981
C
      REAL HX(2048),HY(2048),HZ(2048)
      INTEGER F(512)
      TYPE 10
10      FORMAT(/5A,'1/P RCL,LOC,LOF,LOG')/
      ACCEPT 110,RCL,LOC,LOF,LOG
      FORMAT(1I15)
      TYPE 110
110     FORMAT(/5A,'1/P IX1,IXF,IY1,IYF')/
      ACCEPT 120,IX1,IXF,IY1,IYF
      FORMAT(1I10)
      DEFINE RCL LOG(RCL,LOC,C,LINR)
      DO 30 I=1,2048
      HY(I)=0.
      IX(1)=POINT(1)
      CONTINUE
      DO 35 I=1,LOC
      IX(I)=0.
      DO 40 J=1,LOC
      IX(J)=J
      CMDB(10)(LINE)(F(K),K=1,LOC)

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40      CALL M1(M1C(1),M1I,KOP)
        CONTINUE
        IY=1,M1I
        DO 50 J=1,...,M1
        IY=(J-1)*M1+1
        IY(1,1)=IY(1)
50      CONTINUE
        CALL K1(M1,IY,Z04S,IX1,IX2,IY1,IY2)
        CALL M1(IY)
        40
        CALL M1(F1,F2,G1,IY)
        READ(IY(1))
        PRINT(IY(1))
        DO 10 I=1,IXL
        J=r(1)
        IY(J)=IY(J)+1.
10      CONTINUE
        RETURN
        END

```

VI.

```

C
C      NAME: KORBLT.FOR
C      PLACE: MOLDET C. VER
C      DATE: MAY 10, 1981
C
C      SUBROUTINE F1(F1,IY),F2(G1,IY),G1(IY)
10      IY=10
        F1(M1,IY,IOP1,KOP1,OP1,KOP2)
        ACCUM1=0.,IOP1,KOP1,OP1
20      F1(M1,IY+10)
        DFL1=0.,FL1,IOP1,KOP1,OP1,IOP2
        DO 100 I=1,IOP2
        FL1,I=1
        KMP1(.,FL1,I)(F1(K),K=1,IOP1)
        I,I,I=1+1
        KMP1(.,FL1,I)(FL1,I)(FL1,I,IOP2)
        DO 100 J=1,IOP2
        K=r(IOP1*(J-1)+FL1,(J+1))
        KB=Z**K
        Y=r(IOP1*(J-1)+FL1,I)
        Y=Y-Y*Y
        ZY=G(IOP1*(J-1)+ZY)
        IF((ZY-Z)**2>=256.)
        KB=Z**K
        G(J)=IOP1*(J-1)
        G(J)=IOP1*(J-1)
        DO 100 K=1,IOP1
        KMP1(.,FL1,I)(G(K),K=1,IOP1)
100     CONTINUE
        CALL EXIT
        END

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18

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151=15+1
152=15+2
CALL CHARGE(F1(15),F1(151),F1(152),F1(153),F1(154),F2(152)
1,F1(15),F3(151),F3(152),..)
C.15. K1(.,.,0,K(1))
C.15. L1(.,.,1,K(1))
C.15. M1(3,0,K(3))
C.15. N1(4,0,K(4))
C.15. O1(5,0,K(5))
C.15. P1(6,0,K(6))
C.15. Q1(7,0,K(7))
C.15. R1(8,0,K(8))
C.15. S1(9,0,K(9))
G(15)=1
50 CONTINUE
LINE=14
WRITE(10,FILE)(G(K),K=1,NGP2)
C.15. S1(1)
C.15. T1(1)
CALL EXIT
END
SUBROUTINE CHARGE(K1,K2,K3,K4,K5,K6,K7,K8,K9,L)
INTEGER L(1)
L(1)=K1
L(2)=K2
L(3)=K3
L(4)=K4
L(5)=K5
L(6)=K6
L(7)=K7
L(8)=K8
L(9)=K9
C.15. END
C.15. SUBROUTINE (L(1),L(2),..)
INTEGER L(1),L(2)
L(1)=0
DO 10 I=1,9
L(I+3)=L(I)
10 CONTINUE
C.15. END
C.15. SUBROUTINE AXVAL(X,M)
INTEGER X(1)
X=X(1)
DO 10 I=2,8
IF(X(I).GT.0)M=I(1)
10 CONTINUE
RETURN
END
10

```

XI.

C
C L.M.: LOCAL.FOR
C PRGR: ROBERT C. YEN

```

C           DATE: JUNE 28, 1981
C
C           INTEGER F1(512),F2(512),F3(512),G(512)
C           TYPE 10
10          FORMAT(/5X,'I/P NOL,NOP,NOF1,NOF2/')
ACCEPT 20,NOL,NOP,NOF1,NOF2
20          FORMAT(4I10)
DEFINE FILE NOF1(NOL,NOP,U,LINE1)
NOL2=NOL-2
NOP2=NOP-2
DEFINE FILE NOF2(NOL2,NOP2,U,LINE2)
DO 60 16=1,NOL2
LINE1=16
READ(NOF1'LINE1)(F1(K),K=1,NOP)
READ(NOF1'LINE1)(F2(K),K=1,NOP)
READ(NOF1'LINE1)(F3(K),K=1,NOP)
DO 50 15=1,NOP2
152=15+2
ISUM=0
DO 30 15=15,152
ISUM=ISUM+F1(15)
DO 40 14=15,152
ISUM=ISUM+F3(14)
ISUM=ISUM+F2(15)+F2(152)
SUM=FLOAT(ISUM)*.125
ISUM=INT(SUM)
III=F2(15+1)-ISUM
G(15)=256-III
50          CONTINUE
LINE2=16
WRITE(NOF2'LINE2)(G(K),K=1,NOP2)
CALL BELL
CALL EXIT
END

```

XII.

```

C           NAME: TRSHO.FOR
C           PRGR: ROBERT C. YEN
C           DATE: JUNE 28, 1981
C
C           INTEGER F(512),G(512),TH
C           TYPE 10
10          FORMAT(/5X,'I/P NOL,NOP,NOF1,NOF2,TH')
ACCEPT 20,LOL,NOP,NOF1,NOF2,TH
20          FORMAT(5I10)
DEFINE FILE NOF1(NOL,NOP,U,LINE1)
DEFINE FILE NOF2(NOL,NOP,U,LINE2)
DO 40 14=1,NOL
LINE1=14
READ(NOF1'LINE1)(F(K),K=1,NOP)
DO 30 13=1,NOP
IF(F(13).GT.TH)G(13)=256
IF(F(13).LE.TH)G(13)=1

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```

30      CONTINUE
LINE2=14
WRITE(NOF2,'LINE2')(G(K),K=1,NOP)
CALL BELL
40      CONTINUE
CALL EXIT
END

```

XIII.

```

C
C      NAME: AROS.FOR
C      PRGR: ROBERT C. YEN
C      DATE: MAY 24, 1981
C
INTEGER F(512)
TYPE 10
10     FORMAT(/5X,'I/P NOL,NOP,NOF1,NOF2,VAR,I1,I2')
ACCEPT 20,NOL,NOP,NOF1,NOF2,VAR,I1,I2
20     FORMAT(4I10,F12.5,2I10)
DEFINE FILE NOF1(NOL,NOP,U,LINE1)
DEFINE FILE NOF2(NOL,NOP,U,LINE2)
DO 40 I=1,NOL
LINE1=I
READ(NOF1,'LINE1')(F(K),K=1,NOP)
DO 30 J=1,NOP
CALL GAUSS(S,VAR,I1,I2)
IFN=F(J)+INT(S)
IF(IFN.GT.456.OR.IFN.LT.1)IFN=F(J)
F(J)=IFN
30     CONTINUE
LINE2=I
WRITE(NOF2,'LINE2')(F(K),K=1,NOP)
CALL BELL
40     CONTINUE
CALL EXIT
END
SUBROUTINE GAUSS(T,S,I1,I2)
T=0.
DO 10 I=1,40
T=T+RAN(I1,I2)
CONTINUE
T=T-24.
T=T*.5
T=T*S
RETURN
END

```

XIV.

```

C
C      NAME: ALPHA.FOR
C      PRGR: ROBERT C. YEN

```

```

C      DATE: MAY 1, 1981
C
10     INTEGER F(512),PF(512)
      TYPE 10
      FORMAT(/5X,'I/P NOL,NOP,NOF1,NOF2,ALPHA,BETA')
      ACCEPT NO, NOL, NOP, NOF1, NOF2, ALPHA, BETA
      FORMAT(4I5,2F12.5)
      DEFINE FILE NOF1(NOL,NOP,0,LINER)
      NOF2=NOL-1
      C1=0.
      C2=0.
      C3=0.
      C4=0.
      C5=0.
      C6=0.
      C7=0.
      D=FLOAT(NOL-1)*FLOAT(NOP-1)
      LINE=1
      READ(*,FILE)(PF(K),K=1,NOP)
      DO 50 J=2,NOL
      READ(FILE)(F(K),K=1,NOP)
      DO 30 I=2,NOP
      C1=FLOAT(F(I))+C1
      C2=FLOAT(F(I-1))+FLOAT(PF(I))+C2
      C3=FLOAT(F(I-1))*FLOAT(F(I))+C3
      C4=FLOAT(PF(I))*FLOAT(F(I))+C4
      C5=FLOAT(F(I-1))*FLOAT(F(I-1))+C5
      C6=FLOAT(F(I-1))*FLOAT(PF(I))+C6
      C7=FLOAT(PF(I))*FLOAT(PF(I))+C7
30    CONTINUE
      DO 40 K=1,NOP
      PF(K)=F(K)
40    CONTINUE
      BETA=(C3+C4)/(C5+2.*C6+C7)
      XMEAN=C1/D
      ZMEAN=C2/D
      ALPHA=XMEAN-BETA*ZMEAN
      TYPE 60, ALPHA, BETA
60    FORMAT(/5X,'ALPHA=',F15.5,5X,'BETA=',F15.5/)
      CALL DEFL
      CALL EXITP
      END

```

XV.

```

C
C      NAME: ARMA.FOR
C      PROG: RO. E. T. C. YEN
C      DATE: MAY 1, 1981
C
10     INTEGER F(512),PF(512)
      TYPE 10
      FORMAT(/5X,'I/P NOL,NOP,NOF1,NOF2,ALPHA,BETA')
      ACCEPT NO, NOL, NOP, NOF1, NOF2, ALPHA, BETA
      FORMAT(4I5,2F12.5)
      DEFINE FILE NOF1(NOL,NOP,0,LINER)
      NOF2=NOL-1

```

```

      DEFINE FILE RGF2(NOL,NOF1,NOF2,LINE1,LINE2)
      LINE1=1
      READ(NUFILE,LINE1)(PF(K),K=1,NOF1)
      DO 40 I=2,NOL
      LINE1=I
      READ(NUFILE,LINE1)(F(K),K=1,NOF1)
      CALL KALMAN(F,NOF1,ALPHA,BETA,F,PF,NOF1)
      LINE1=1
      READ(NUFILE,LINE1)(PF(K),K=1,NOF1)
      DO 50 J=1,NOF1
      IF(F(J).GT.256)F(J)=256
      IF(F(J).LT.1)F(J)=1
      CONTINUE
      LINE2=I+1
      WRITE(NUFILE,LINE2)(F(K),K=1,NOF1)
      CONTINUE
      CALL EXIT
      END
      SUBROUTINE AUTO(ALPHA,BETA,F,PF,RF)
      INTEGER F(1),PF(1)
      REAL RF(512)
      DO 10 I=1,512
      RF(I)=ALPHA+BETA*(FLOAT(F(I-1))+FLOAT(PF(I)))
      CONTINUE
      RF(1)=RF(512)
      DO 20 I=1,RF
      F(I)=INT(RF(I))
      CONTINUE
      RETURN
      END

```

XVI.

```

C
C      NAME: KALMAN.FOR
C      PROGRAM: KALMAN C. YEN
C      DATE: MAY 1, 1981
C
C      INTEGER F(512)
C      TYPE 10
10     FORMAT(/5X,'1/I',NOL,NOF1,NOF2/)
ACCEPT 10,NOL,NOF1,NOF2
FORMAT(4I10)
TYPE 30
30     FORMAT(/5X,'1/P',FKL,GKL,HKL,SKL,QKL,XIKL,FIKL '/')
ACCEPT 30,FKL,GKL,HKL,SKL,QKL,XIKL,FIKL
TYPE 40
40     FORMAT(4OF12.5)
DEFINE FILE RGF1(NOL,NOF1,LINE1)
DEFINE FILE RGF2(NOL,NOF2,LINE2)
DO 50 I=1,NOL
LINE1=I
READ(NUFILE,LINE1)(F(K),K=1,NOF1)
CALL KALMAN(F,NOF1,ALPHA,BETA,F,PF,NOF1)
LINE2=I
WRITE(NUFILE,LINE2)(F(K),K=1,NOF2)
CALL BELI

```

```

50      CONTINUE
C      READ X1,I1
END
      DO 10 X=KALM(1,Y,1,F,G,H,I,J,K,L,PI)
      L=INT(X)
      Z=FLOAT(Y(1))
      GAIN=F*PI*I/(H*PI*R+R)
      XN=(F-GAIN*H)*X1+GAIN*Z
      PN=F*(I+PI*R)/(H*PI*R+R)*H*PI*I+F+G*Q*G
      K=X1+PI*R/(H*PI*R+R)*(Z-H*X1)
      Y(1)=INT(X)
      X0=XN
      PO=PI
      DO 10 K=2,NF
      Z=FLOAT(Y(K))
      GAIN=F*PO*H/(H*PO*R+R)
      XN=(F-GAIN*H)*X0+GAIN*Z
      PN=(F*GAIN*H)/(H*PO*R+R)*H*PO)*F+G*Q*G
      K=X0+PO*R/(H*PO*R+R)*(Z-H*X0)
      Y(K)=INT(X)
      X0=XN
      PO=PI
10      CONTINUE
      RETURN
      END

```

XVII.

```

C
C      NAME: VBL.FOR
C      PRGR: POLE OF C. YEN
C      DATE: MAY 1, 1981
C
      INTEGER F(512),A(512)
      TYPE 10
      FORMAT(/5X,'I/P NOL,NOP,NOF1,NOF2'/)
      ACCEPT ,O,IOL,NOP,NOF1,NOF2
      FORMAT(4I10)
      TYPE 30
      FORMAT(/5X,'I/P FKL,OKL,HKL,XKL,RV,W,PIV'/)
      ACCEPT 4O,OKL,HKL,XKL,RV,W,PIV
      FORMAT(10F12.5)
      DEFINE FILE NOF1(NOL,NOP,:LINE1)
      DEFINE FILE NOF2(NOF,NOF1,:LINE2)
      DO /O J=1,NOP
      DO /O I=1,NOL
      LINE1=I
      READ(NOF1,LINE1)(F(K),K=1,NOP)
      A(I)=F(J)
      CONTINUE
      CALL KALM(A,NOP,FKL,OKL,ML,RV,QV,XIKL,PIV)
      LINE2=J
      WRITE(,LINE2)(A(K),K=1,NOF)
      CALL BELL
      CONTINUE
      CALL EXIT
      END

```

XVIII.

```

C
C      DATA:  DFT.PCR
C      PROG:  RONALD C. YAN
C      DATE:  MAY 10, 1981
C
C      INTEGER A1(256),A2(256),A3(256),A4(256),A5(256),A6(256)
C      DOUBLE PRECISION C,I,J,B1,B2,A,B(256),C(50),Z(50)
C      DOUBLE PRECISION B1(256),B2(256),B3(256),B4(256),B5(256)
C      TYPE 10
10     FORMAT(/5X,'I/P NOL,NOP,NOF1,NOF2')
C      ACCEPT 20,NOL,NOP,NOF1,NOF2
20     FORMAT(4F10.)
C      TYPE 30
30     FORMAT(/5X,'I/P W1,WK,D1')
C      ACCEPT 40,W1,WK,D1
40     FORMAT(3F10.5)
C      DEFINE FILE NOF1(NOL,NOP,6,LINE1)
      M=5
      NOL2=1.0L-11+1
      NOP2=1.0P-5+1
      DEFINE FILE NOF2(NOL2,NOP2,6,LINE2)
      N1=(M+1)/2
      Z=0.10
      DO 13 J,K=2,32
      W(1)=..1
      W(K)=WK
130    DO 500 I=1,NOL2
      LINE1=I
      READ(10F1'L,LINE1)(A1(IK),IK=1,NOP)
      READ(10F1'L,LINE1)(A2(IK),IK=1,NOP)
      READ(10F1'L,LINE1)(A3(IK),IK=1,NOP)
      READ(10F1'L,LINE1)(A4(IK),IK=1,NOP)
      READ(10F1'L,LINE1)(A5(IK),IK=1,NOP)
      DO 300 L=1,NOP
      B1(L)=A1(L)
      B2(L)=A2(L)
      B3(L)=A3(L)
      B4(L)=A4(L)
      B5(L)=A5(L)
      CONTINUE
300    DO 750 L=1,NOP2
      DO 800 K=1,M
      G(K)=B1(L+K-1)
      G(K+M)=B2(L+K-1)
      G(K+2*M)=B3(L+K-1)
      G(K+3*M)=B4(L+K-1)
      G(K+4*M)=B5(L+K-1)
      CONTINUE
      M2=M*M
      DO 810 K=1,M2
      C=C+G(K)
      C=C/M2
      DO 820 K=1,M2
      G(K)=G(K)-C
      DO 830 K=1,M2
      Z=Z+W(K)*G(K)

```

830 $\beta = G((M_2+1)/C) - \alpha$
 $G(K) = G(K) + E^T D^{-1} G(K)$
 $G((M_2+1)/C) = 0, DO$
 $G(1) = \beta + (1-M_2/C) \cdot DO$
 $G = G + DO$
 $DO = DO, I=1, .0:2$
 $A6(I,I) = 1 + I \cdot G(B(I,I))$
 CONTINUE
 LINE2=1
 WRITE(10,*) LINE2(A6(IK), IK=1, KOP2)
 CALL WAIT
 CONTINUE
 CALL WAIT
 END

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